

a database containing information pertaining to individual stocks, and information pertaining to the identity of stocks making up a known stock index;

means for determining the composition of a predetermined broad based stock index by accessing said database and creating a list of the stocks making up said index;

means for obtaining from said database for each stock in said index, data relating to at least market capitalization and sales of the company issuing the stock;

a 2 means for sorting said index list by market capitalization and setting the lowest market capitalization among a predetermined number of stocks in said sorted index list as a predetermined value; and

means for sorting said index list by sales and placing into said portfolio, until a predetermined number of stocks are reached, a stock having the highest sales of said sales-sorted list and having a market capitalization not less than said predetermined value.

5. (amended) The computer-implemented system of claim 4, wherein said predetermined value of said market capitalization is the top twenty percent of said broad based stock index.--;

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--7. (amended) A computer program product having computer-readable code stored on a computer-readable storage medium, said computer readable code comprising:

means for determining the composition of a predetermined broad based stock index by accessing a database and creating in a computer in which said code is programmed a list of the stocks making up said index;

means for obtaining from said database for each stock in said index, data relating to at least market capitalization and sales of the company issuing the stock;

a 3 means for sorting said index list by market capitalization and setting the lowest market capitalization among a predetermined number of stocks in said sorted index list as a predetermined value; and

means for sorting said index list by sales and placing into said portfolio, until a predetermined number of stocks are reached, a stock having the highest sales of said sales-sorted list and having a market capitalization not less than said predetermined value.

8. (amended) The computer program product of claim 7, wherein said predetermined value of said market capitalization is the top twenty percent of said broad based stock index.--.

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